

Figure 1

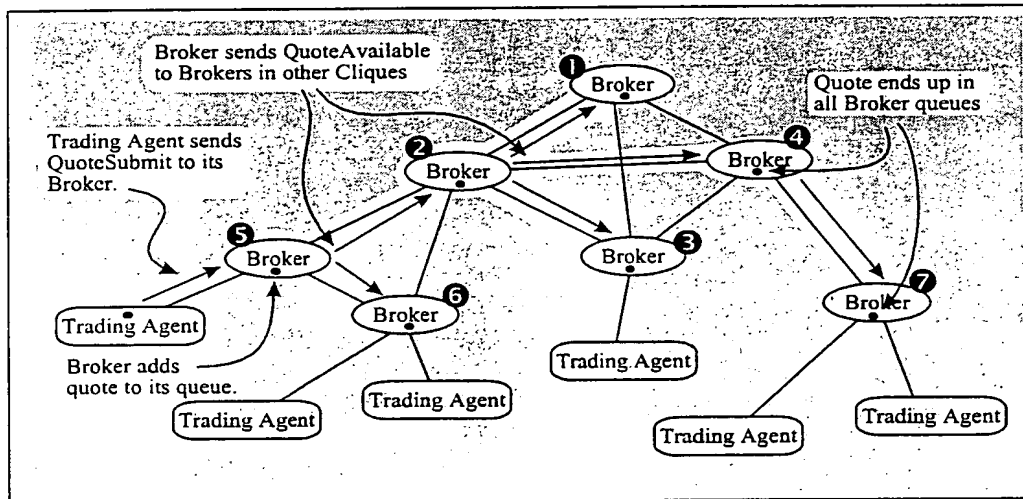


Figure 2

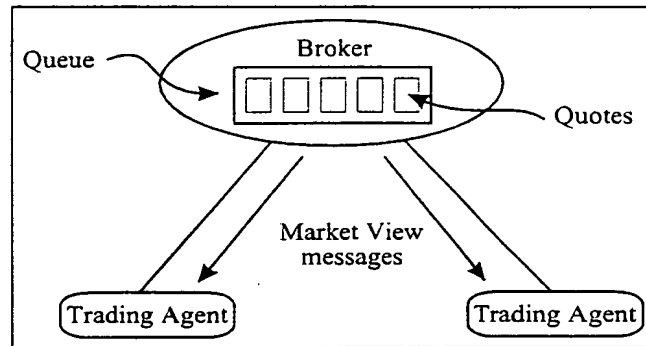


Figure 3

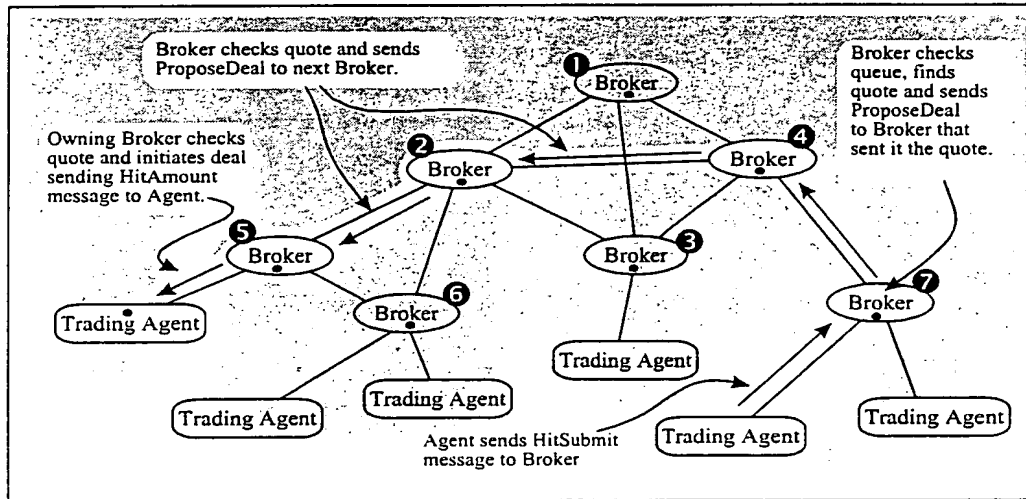


Figure 4

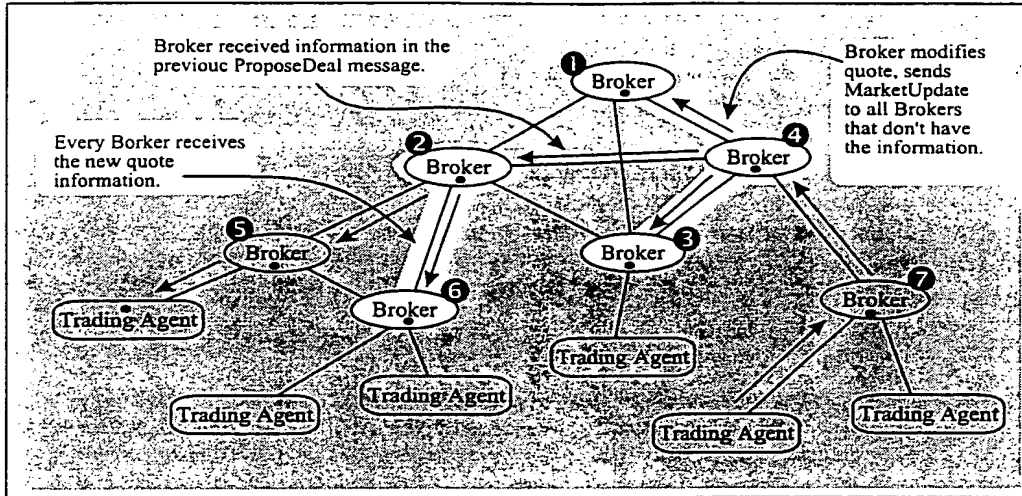


Figure 5

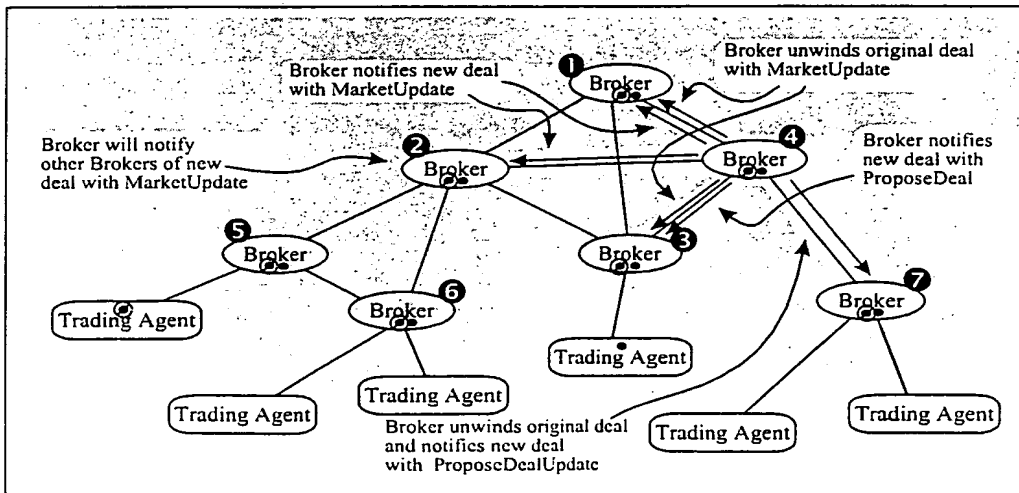


Figure 6

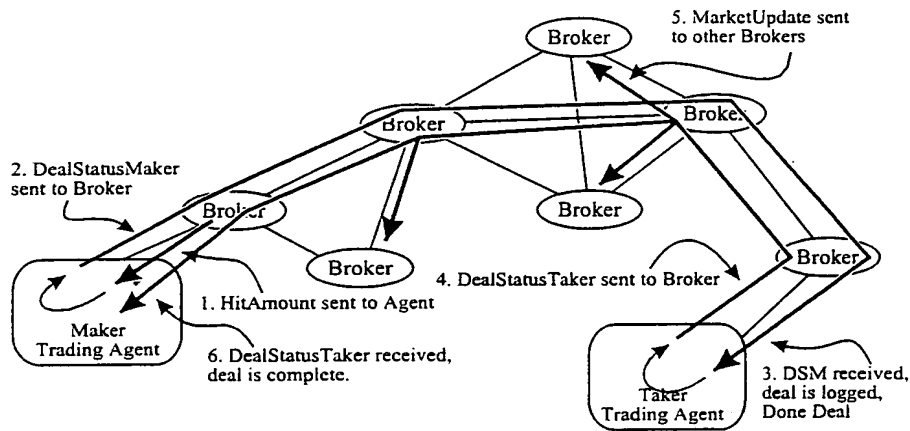


Figure 7

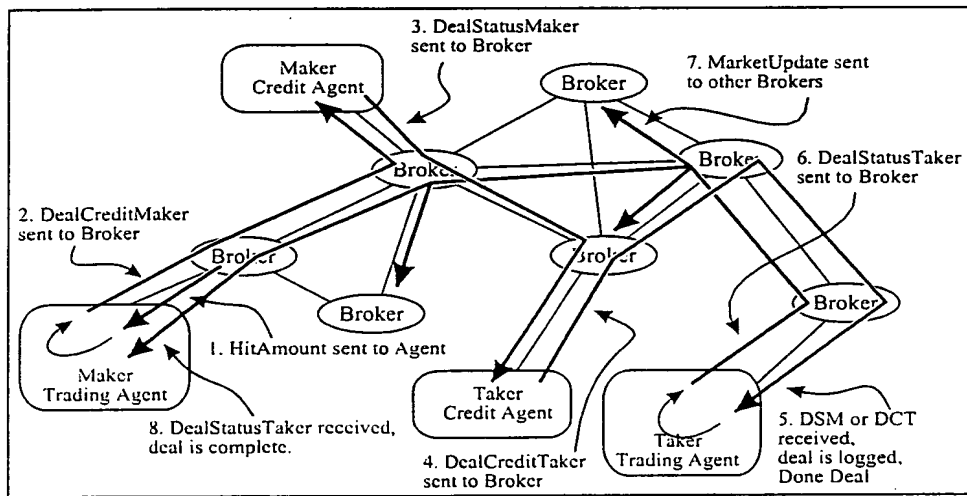


Figure 8

BANK A:

	EUR	USD
Trade 1	10.00M	(10.70M)
Trade 2	(10.00M)	10.80M
Exposure	0	0.1M

FIGURE 9

BANK A:

	EUR	JPY	USD
Trade 1	10.00M		(10.70M)
Trade 2	(10.00M)	1,250M	
Exposure	0	USD 10,593,200 at JPY/USD118	(10.70M)=0

FIGURE 10

**Currency Pairs****Conversion Rates**

EUR/USD	1.0700
EUR/JPY	125.00
JPY/USD	118.00
USD/USD	1.0000

**Credit Limit Currency****Credit Limit**

USD	10.00
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	EUR	JPY	USD	Netted Exposure
	10.00		(10.70)	
	(10.00)	1,250.00		
		(2,360.00)	20.00	
<b>Total</b>	-	(1,110.00)	9.30	
<b>CLC Equiv</b>	-	(9.41)	9.30	9.30

**FIGURE 11**

BANK A:

Credit Limit (USD)	Deal Amount (USD)	Credit Available
50M	10.7M	39.3M
50M	10.8M	28.5M

**FIGURE 12**